

REPORT DOCUMENTATION PAGE

Form Approved
OMB No. 0704-0188

The public reporting burden for this collection of information is estimated to average 1 hour per response, including the time for reviewing instructions, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. Send comments regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing the burden, to Department of Defense, Washington Headquarters Services, Directorate for Information Operations and Reports (0704-0188), 1215 Jefferson Davis Highway, Suite 1204, Arlington, VA 22202-4302. Respondents should be aware that notwithstanding any other provision of law, no person shall be subject to any penalty for failing to comply with a collection of information if it does not display a currently valid OMB control number.

PLEASE DO NOT RETURN YOUR FORM TO THE ABOVE ADDRESS.

1. REPORT DATE (DD-MM-YYYY) 20-06-2005			2. REPORT TYPE Final Technical Report		3. DATES COVERED (From - To) 03/04/2002 - 03/04/2005	
4. TITLE AND SUBTITLE Report on the research activities done for Project 73209 - Mathematics of Complex Dynamical Systems, second part					5a. CONTRACT NUMBER DAAD19-02-1-0037	
					5b. GRANT NUMBER N/A	
					5c. PROGRAM ELEMENT NUMBER N/A	
6. AUTHOR(S) Grigolini, Paolo					5d. PROJECT NUMBER N/A	
					5e. TASK NUMBER N/A	
					5f. WORK UNIT NUMBER N/A	
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) University of North Texas Office of Sponsored Projects P.O. Box 305250 Denton, TX 76203-5250					8. PERFORMING ORGANIZATION REPORT NUMBER G73029	
9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES) Army Research Office Attn: AMSRD-ARL-RO-SG-SI P.O. Box 1221 Reserach Triangle Park, NC 27709-2211 Office of Naval Research 4520 Executive Drive Suite 300 San Diego, CA 92121-3019					10. SPONSOR/MONITOR'S ACRONYM(S) ARO / ONR	
					11. SPONSOR/MONITOR'S REPORT NUMBER(S) 43731.17- MA	
12. DISTRIBUTION/AVAILABILITY STATEMENT Public Distribution / Availability						
13. SUPPLEMENTARY NOTES N/A						
14. ABSTRACT (1)---The search for invisible and crucial events. We have found [1] that the model of ballistic deposition can be interpreted as a diffusion process subordinated to ordinary diffusion. This suggests that there exist invisible crucial events. These events are unpredictable, thereby contributing an entropy increase, and enforcing a deterministic prescription on the events revealed by the experimental observation. On the basis of these results the PI' s group is developing a theory for the systematic search of invisible and crucial events. (2)---The Physics of non-Poisson processes. The original motivation for the research work, whose results are here illustrated, is the conflict between the ordinary approaches to non-equilibrium statistically physics, based on the time evolution of a bunch of trajectories, density perspective, and the approach based on the time evolution of an individual trajectory, with erratic and unpredictable jumps, trajectory perspective. Some more progresses have been done on the search for a new mathematics, suitable for the study of the spectroscopic properties of new materials, from within the trajectory perspective. We have shown [2] that the ordinary quantum like approach is inadequate to describe the complexity emerging from the physics of granular materials. A						
15. SUBJECT TERMS Mathematics of Complex Dynamical Systems						
16. SECURITY CLASSIFICATION OF:			17. LIMITATION OF ABSTRACT	18. NUMBER OF PAGES	19a. NAME OF RESPONSIBLE PERSON	
a. REPORT	b. ABSTRACT	c. THIS PAGE			Dr. Paolo Grigolini	
U	U	U	UU	2	19b. TELEPHONE NUMBER (Include area code) (940) 565-3294	

Paolo Grigolini,

UNT professor of Physics

Report on the research activities done for Project 73209- Mathematics of Complex Dynamical Systems, second part

(1)---The search for invisible and crucial events.

We have found [1] that the model of ballistic deposition can be interpreted as a diffusion process subordinated to ordinary diffusion. This suggests that there exist invisible crucial events. These events are unpredictable, thereby contributing an entropy increase, and enforcing a deterministic prescription on the events revealed by the experimental observation. On the basis of these results the PI' s group is developing a theory for the systematic search of invisible and crucial events.

(2)---The Physics of non-Poisson processes.

The original motivation for the research work, whose results are here illustrated, is the conflict between the ordinary approaches to non-equilibrium statistically physics, based on the time evolution of a bunch of trajectories, density perspective, and the approach based on the time evolution of an individual trajectory, with erratic and unpredictable jumps, trajectory perspective.

Some more progresses have been done on the search for a new mathematics, suitable for the study of the spectroscopic properties of new materials, from within the trajectory perspective. We have shown [2] that the ordinary quantum-like approach is inadequate to describe the complexity emerging from the physics of new materials. A more appropriate mathematical tool, resting on the fractional derivatives, is used in Ref. [3]. In this paper we have shown that a new physical condition exists, termed "Living State of Matter". A physical system, with aging, seems to become intractable by means of the ordinary methods [2]. The LSM requires new mathematical tools, and the fractional derivatives, with an index determined by the systems' age, seem to be an attractive example of a new tool fitting the experimental observation.

The mathematical source for the conflict between the density and trajectory methods has been widely discussed in Ref. [4]. We have shown that the origin of the conflict is given

by the correlation functions of higher-order, whose time evolution cannot be studied without taking aging into account.

Finally, in Ref. [6] we have made theoretical predictions on the emission and absorption properties of the blinking nano-crystals, a new type of materials with intermittent fluorescence, known to fit the physical conditions for which the PI's group has developed the trajectory approach. We expect that this letter will attract the interest of experimentalists working in this field.

[1] R. Failla, P. Grigolini, M. Ignaccolo, and A. Schwettmann, "Random growth of interfaces as a subordinated process", Phys. Rev. E 70, 010101 (R) (2004).

[2] P. Allegrini, P. Grigolini, L. Palatella, A. Rosa, B. J. West, "Non-Poisson processes: regression to equilibrium versus equilibrium correlation functions, Physica A 347, 268 (2005).

[3] G. Aquino, M. Bologna, P. Grigolini, and B. J. West, "Aging and rejuvenation with fractional derivatives", Phys. Rev. E 70, 036105 (2004).

[4] P. Allegrini, P. Grigolini, L. Palatella, and B. J. West, "Non-Poisson dichotomous noise: Higher-order correlation function and aging", Phys. Rev. E 70, 046118 (2004).

[5] P. Allegrini, G. Aquino, P. Grigolini, L. Palatella, A. Rosa, and B. J. West, "Correlation function and generalized master equation of arbitrary age", Phys. Rev. 71, 066109 (2005).

[6] G. Aquino, L. Palatella, and P. Grigolini, "Absorption and Emission in the Non-Poissonian Case", Phys. Rev. Lett. 93, 050601 (2004).